國立臺北大學 111 學年度碩士班一般入學考試試題

系(所)組別:統計學系

科 目:基礎數學

第1頁 共1頁□□□ ☑不可使用計算機

- Calculus

1. (10 points) Let f(x) be defined in a neighborhood of the origin. Show that if f'(0) exists, then

$$\lim_{h \to 0} \frac{f(h) - f(-h)}{2h} = f'(0).$$

Give a counter example to show that the converse is not true in general, that is, if the above limit exists, then it is not necessary that f'(0) exists.

- 2. (10 points) Find an equation for the line tangent to the graph of $y=x(\ln x)^2+\frac{x}{\ln x}$ at the point (e,2e).
- 3. (10 points) Let n, r be positive integer. Evaluate

$$\lim_{r \to \infty} \left(\frac{1}{r+1} + \frac{1}{r+2} + \dots + \frac{1}{r+nr} \right).$$

4. (10 points) Find the continuous function $\,f\,$ and constant $\,c\,$ such that

$$\int_{c}^{x} t f(t) dt = \cos x - \frac{1}{2}, \ \forall x \in R.$$

5. (10 points) Sketch the region of integration for the given integral $\int_0^1 \int_{x^2}^1 x e^{y^2} dy dx$ and evaluate it.

二、 Linear Algebra

- 1. (20 points) A square matrix is called skew-symmetric if $B^{\top} = -B$. For any square matrix A, prove that
 - a. $A A^{\mathsf{T}}$ is skew-symmetric.
 - b. the diagonal elements of $A A^{T}$ must be zero.
 - c. $x^{\mathsf{T}}(A A^{\mathsf{T}})x = 0$ for all $x \in \Re^n$.
 - d. $I_n + A A^{\mathsf{T}}$ is invertible.
- 2. (10 points) Let $A, B \in \Re^{n \times n}$. Prove that
 - a. $rank(AB) \leq rank(B)$
 - b. $rank(AB) \le rank(A)$
- 3. (10 points) Find an orthogonal basis for \mathfrak{R}^3 that contains the vector $\begin{bmatrix} 1\\2\\3 \end{bmatrix}$.
- 4. (10 points) Let $\lambda_1, \lambda_2, \dots, \lambda_n$ be a complete set of eigenvalues of the matrix $A \in \mathbb{R}^{n \times n}$. Prove that a. $det(A) = \lambda_1 \lambda_2 \cdots \lambda_n$

b.
$$tr(A) = \lambda_1 + \lambda_2 + \cdots + \lambda_n$$